

entering

$$\begin{array}{c}
 x_1 \quad x_2 \quad \lambda_1 \quad \lambda_2 \quad P \\
 \begin{array}{c} \lambda_1 \\ \lambda_2 \\ P \end{array}
 \left( \begin{array}{ccccc|c}
 8 & 8 & 1 & 0 & 0 & 160 \\
 4 & 12 & 0 & 1 & 0 & 180 \\
 -5 & -10 & 0 & 0 & 1 & 0
 \end{array} \right)
 \xrightarrow{R_2 \leftrightarrow \frac{1}{12} R_2}
 \end{array}$$

exiting

pivot position

$$\left( \begin{array}{ccccc|c}
 8 & 8 & 1 & 0 & 0 & 160 \\
 \frac{1}{3} & 1 & 0 & \frac{1}{12} & 0 & 15 \\
 -5 & -10 & 0 & 0 & 1 & 0
 \end{array} \right)
 \xrightarrow{\begin{array}{l} R_1 \leftrightarrow -8R_2 + R_1 \\ R_3 \leftrightarrow 10R_2 + R_3 \end{array}}$$

$$\begin{array}{c}
 x_1 \quad x_2 \quad \lambda_1 \quad \lambda_2 \quad P \\
 \begin{array}{c} \lambda_1 \\ x_2 \\ P \end{array}
 \left( \begin{array}{ccccc|c}
 \frac{16}{3} & 0 & 1 & -\frac{2}{3} & 0 & 40 \\
 \frac{1}{3} & 1 & 0 & \frac{1}{12} & 0 & 15 \\
 -\frac{5}{3} & 0 & 0 & \frac{5}{6} & 1 & 150
 \end{array} \right)
 \end{array}$$

Step 5: If there are still negative number in the bottom row, repeat the process (Step 2 → 4) until there are no more negative # in the bottom row.

Pivot row →  $x_1$  (Pivot column) → entering variable  $x_2$  (P)

$$\begin{array}{c} \text{Pivot row} \\ \text{Pivot column} \\ \text{entering variable} \end{array} \begin{array}{c} x_1 \\ x_2 \\ P \end{array} \left( \begin{array}{ccccc|c} \frac{16}{3} & 0 & 1 & -\frac{2}{3} & 0 & 40 \\ \frac{1}{3} & 1 & 0 & \frac{1}{12} & 0 & 15 \\ -\frac{5}{3} & 0 & 0 & \frac{5}{6} & 1 & 150 \end{array} \right) \begin{array}{l} \frac{40}{\frac{16}{3}} = 7.5 \\ \frac{15}{\frac{1}{3}} = 45 \end{array}$$

exitting variable  $x_1$

$$R_1 \leftrightarrow \frac{3}{16} R_1; \quad R_2 \leftrightarrow -\frac{1}{3} R_1 + R_2$$

$$R_3 \leftrightarrow \frac{5}{3} R_1 + R_3$$

$$\begin{array}{c} x_1 \\ x_2 \\ P \end{array} \left( \begin{array}{ccccc|c} 1 & 0 & \frac{3}{16} & -\frac{1}{8} & 0 & 7.5 \\ 0 & 1 & -\frac{1}{16} & \frac{1}{8} & 0 & 12.5 \\ 0 & 0 & \frac{5}{16} & \frac{5}{8} & 1 & 162.5 \end{array} \right)$$

1 \ 0 0  $\frac{2}{16}$   $\frac{2}{8}$  1 | 100.5 /

Step 6: Once we get no more negative in the bottom row, the rightmost column gives us the optimal solution.

$$x_1 = 7.5 ; x_2 = 12.5, P = 162.5$$


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HW 8:  $P = 7x_1 + 8x_2 + 10x_3$

$$2x_1 + 3x_2 + 2x_3 \leq 1000$$

$$x_1 + x_2 + 2x_3 \leq 800$$

$$x_1, x_2, x_3 \geq 0$$

→ 2 slack variables:  $s_1, s_2$

$$2x_1 + 3x_2 + 2x_3 + s_1 = 1000$$

$$x_1 + x_2 + 2x_3 + s_2 = 800$$

$$-7x_1 - 8x_2 - 10x_3 + P = 0$$

$$\begin{array}{c}
 x_1 \quad x_2 \quad x_3 \quad \lambda_1 \quad \lambda_2 \quad P \\
 \begin{array}{l}
 \lambda_1 \\
 \lambda_2 \\
 P
 \end{array}
 \left( \begin{array}{cccccc|c}
 2 & 3 & 2 & 1 & 0 & 0 & 1000 \\
 1 & 1 & 2 & 0 & 1 & 0 & 800 \\
 -7 & -8 & -10 & 0 & 0 & 1 & 0
 \end{array} \right)
 \end{array}$$